

CENTRAL RESERVE BANK OF PERU
SUMMARY OF MONETARY AND EXCHANGE OPERATIONS
(Millions S/.)

	12 February	13 February	14 February	15 February	16 February
1. Commercial bank current account before Central Bank operations	888.5	832.5	417.2	923.5	644.2
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CDBCRP	70.0 50.0 100.0 115.0 150.0 80.0	80.0 50.0 100.0 200.0 100.0	100.0 30.0 40.0	100.0 150.0 101.0 120.0 150.0 110.0	100.0 100.0 17.0 164.0 100.0
Proposals received	103.0 144.0 129.0 115.0 295.0 134.0	170.0 70.0 284.0 208.0 200.0	165.0 24.0 80.0	219.0 303.5 141.0 120.0 225.0 110.0	179.0 222.0 42.0 164.0 150.0
Maturity	2 years 18 months 6 months 1 week 1 day 1 day	3 years 18 months 1 year 1 week 1 day	2 years 1 week 1 day	3 years 1 year 3 months 1 week 1 day 1 day	
Interest rate : Minimum / Maximum / Average	5.585/63.5/62 5.405/43.5/42 4.924/30.4/30 4.534/56.4/53 4.304/41/4/34 4.264/30/4/28	5.915/95.5/93 5.425/48.5/44 5.205/28.5/25 4.524/52/4/52 4.304/34/4/31	5.615/65.5/64 4.504/59/4/56 4.49/4/49/4/49	5.905/93.5/92 5.235/23.5/23 4.814/95/4/88 4.554/55/4/55 4.26/4/45/4/37 4.344/4/14/38	5.615/63.5/62 5.255/25.5/25 4.914/95/4/94 4.584/60/4/59 4.38/4/40/4/38
Stock	11 374.3	11 384.4	11 388.4	11 365.4	11 586.4
Next maturity CDBCRP (February 14, 2007)					215.0
CDBCRP matured from 14 to 16 February, 2007					559.0
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum / Maximum / Average					
Stock					
iii. Auction sale of CDBRBCRP					
Proposals received					
Maturity					
Interest rate : Minimum / Maximum / Average					
Stock	0.0				
Next maturity CDBRBCRP					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US\$)	0.0	0.0	79.7	159.4	255.0
Average exchange rate (S/ : US\$)			3,189.0	3,188.0	3,187.0
ii. Selling (millions of US\$)					
Average exchange rate (S/ : US\$)					
c. Operations with Tesoro Publico					
i. Purchase (millions of US\$)			15.0		
ii. Selling (millions of US\$)					
3. Commercial bank current accounts before close of the day	424.5	312.5	353.8	351.9	418.2
4. Central Bank monetary operations					
a. SWAP operations of foreign currency. Amount (millions of S/)					
Fee (daily effective rate)	0.0047%	0.0048%	0.0048%	0.0048%	0.0058%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	5.25%	5.25%	5.25%	5.25%	5.25%
c. Monetary regulation credit					
Interest rate	5.25%	5.25%	5.25%	5.25%	5.25%
d. Overnight deposits in domestic currency					
Interest rate	3.75%	3.75%	3.75%	3.75%	3.75%
5. Commercial bank current accounts in the BCR at close of the day					
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	1 758.4	1 747.1	1 735.0	1 729.6	1 722.5
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements)	7.3	7.2	7.2	7.2	7.1
c. Cumulative average current account in domestic currency (millions of S/.)	438.5	427.2	415.2	409.7	402.6
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements)	1.8	1.8	1.7	1.7	1.7
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)					
Interest rate : Minimum / Maximum / Average	220.2 4.404/50/4/45	474.7 4.454/50/4/46	661.5 4.454/50/4/49	445.7 4.454/50/4/48	419.0 4.454/50/4/50
b. Interbank operations (foreign currency)					
Interest rate : Minimum / Maximum / Average	33.0 5.555/55/55	9.5 5.555/55/55	8.0 5.555/55/55	20.0 5.555/55/55	6.0 5.505/55/53
c. Secondary market of CDBCRP					
6 month term (amount / average interest rate)	24.4 18.0	16.0 18.0	18.0 18.0	8.0 18.0	18.0 18.0
12 month term (amount / average interest rate)	7.0/5.10	2.0/5.15	2.0/5.15		6.0/4.92
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US\$)					
Flow of foreign exchange position adjusted by forwards = a + b) - c) + e + f	73.1	43.2	-21.0	23.3	37.3
Flow of foreign exchange position = a + b) - c) + e + f	72.0	10.4	-47.0	-8.1	50.4
a. Spot purchases with non-banking customers	65.6	8.1	-9.8	-22.6	50.4
i. Purchases	103.3	103.3	78.2	80.9	148.7
ii. Sales	128.8	95.2	88.0	103.5	98.2
b. Forward purchases with non-banking customers	21.0	8.3	25.3	33.3	54.7
i. Pacted	60.8	70.1	41.3	156.4	78.5
ii. Redemption	39.8	63.9	16.0	123.1	134.1
c. Forward selling with non-banking customers	18.8	26.6	0.3	10.6	-100.0
i. Pacted	35.7	17.5	44.6	59.7	6.2
ii. Redemption	15.8	44.1	44.3	49.8	106.2
d. Interbank operations					
i. Spot	98.5	94.3	66.0	124.0	154.0
ii. Forward	30.0	5.0	16.0	20.0	40.0
e. Spot sales due to NDF redemption and swaps	-24.3	-22.7	-3.4	-21.8	-35.1
i. Purchases	15.2	40.8	5.6	41.0	95.0
ii. Sales	39.5	63.5	15.0	112.8	130.1
f. Net operations with other financial institutions	7.8	5.2	0.4	-28.0	-51.4
g. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datarec)	3.192	3.193	3.191	3.189	3.188